## ON THE WEIGHTED OSTROWSKI INEQUALITY

#### N.S. BARNETT AND S.S. DRAGOMIR

School of Computer Science and Mathematics

Victoria University, PO Box 14428 Melbourne City, VIC 8001, Australia.

EMail: {neil.barnett, sever.dragomir}@vu.edu.au

Received: 14 May, 2007

Accepted: 30 September, 2007

Communicated by: B.G. Pachpatte

2000 AMS Sub. Class.: 26D15, 26D10.

Key words: Ostrowski inequality, Integral inequalities, Absolutely continuous functions.

Abstract: On utilising an identity from [5], some weighted Ostrowski type inequalities

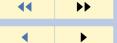
are established.



Weighted Ostrowski Inequality N.S. Barnett and S.S. Dragomir vol. 8, iss. 4, art. 96, 2007

Title Page

Contents



Page 1 of 21

Go Back

Full Screen

Close

journal of inequalities in pure and applied mathematics

issn: 1443-5756

### **Contents**

	Introduction	•
	Ostrowski Type Inequalities	(
3	Some Examples	1′



Weighted Ostrowski Inequality
N.S. Barnett and S.S. Dragomir
vol. 8, iss. 4, art. 96, 2007



journal of inequalities in pure and applied mathematics

issn: 1443-5756

#### 1. Introduction

In [5], the authors obtained the following generalisation of the weighted *Montgomery identity*:

(1.1) 
$$f(x) = \frac{1}{\varphi(1)} \int_{a}^{b} w(t) \varphi'\left(\int_{a}^{t} w(s) ds\right) f(t) dt + \frac{1}{\varphi(1)} \int_{a}^{b} P_{w,\varphi}(x,t) f'(t) dt,$$

where  $f:[a,b]\to\mathbb{R}$  is an absolutely continuous function,  $\varphi:[0,1]\to\mathbb{R}$  is a differentiable function with  $\varphi(0)=0,\,\varphi(1)\neq0$  and  $w:[a,b]\to[0,\infty)$  is a probability density function such that the weighed *Peano kernel* 

(1.2) 
$$P_{w,\varphi}(x,t) := \begin{cases} \varphi\left(\int_{a}^{t} w(s) \, ds\right), & a \leq t \leq x, \\ \varphi\left(\int_{a}^{t} w(s) \, ds\right) - \varphi(1), & x < t \leq b, \end{cases}$$

is integrable for any  $x \in [a, b]$ .

If  $\varphi(t) = t$ , then (1.1) reduces to the weighted Montgomery identity obtained by Pečarić in [21]:

(1.3) 
$$f(x) = \int_{a}^{b} w(t) f(t) dt + \int_{a}^{b} P_{w}(x, t) f'(t) dt,$$

where the weighted Peano kernel  $P_w$  is

(1.4) 
$$P_{w}(x,t) := \begin{cases} \int_{a}^{t} w(s) ds, & a \leq t \leq x, \\ -\int_{t}^{b} w(s) ds, & x < t \leq b. \end{cases}$$



Weighted Ostrowski Inequality

N.S. Barnett and S.S. Dragomir

vol. 8, iss. 4, art. 96, 2007

Title Page

Contents

**44 >>** 

Page 3 of 21

Go Back

Full Screen

Close

# journal of inequalities in pure and applied mathematics

issn: 1443-5756

Finally, the uniform distribution is used to provide the Montgomery identity [17, p. 565]:

(1.5) 
$$f(x) = \frac{1}{b-a} \int_{a}^{b} f(t) dt + \int_{a}^{b} P(x,t) f'(t) dt,$$

with

$$P(x,t) := \begin{cases} \frac{t-a}{b-a} & \text{if } a \le t \le x, \\ \frac{t-b}{b-a} & \text{if } x < t \le b, \end{cases}$$

that has been extensively used to obtain Ostrowski type results, see for instance the research papers [3] - [6], [7] - [16], [19] - [20], [22] and the book [15].

In the same paper [5], on introducing the generalised Čebyšev functional,

$$(1.6) \quad T_{\varphi}\left(w,f,g\right) := \int_{a}^{b} w\left(x\right) \varphi'\left(\int_{a}^{x} w\left(t\right) dt\right) f\left(x\right) g\left(x\right) dx$$

$$-\frac{1}{\varphi\left(1\right)} \left[\int_{a}^{b} w\left(x\right) \varphi'\left(\int_{a}^{x} w\left(t\right) dt\right) f\left(x\right) dx\right]$$

$$\times \left[\int_{a}^{b} w\left(x\right) \varphi'\left(\int_{a}^{x} w\left(t\right) dt\right) g\left(x\right) dx\right],$$

the authors obtained the representation:

(1.7) 
$$T_{\varphi}\left(w,f,g\right) = \frac{1}{\varphi^{2}\left(1\right)} \int_{a}^{b} w\left(x\right) \varphi'\left(\int_{a}^{x} w\left(t\right) dt\right) \times \left[\int_{a}^{b} P_{w,\varphi}\left(x,t\right) f'\left(t\right) dt\right] \left[\int_{a}^{b} P_{w,\varphi}\left(x,t\right) g'\left(t\right) dt\right] dx$$



Weighted Ostrowski Inequality
N.S. Barnett and S.S. Dragomir

vol. 8, iss. 4, art. 96, 2007

Title Page

Contents

44

4

Page 4 of 21

Go Back

Full Screen

Close

journal of inequalities in pure and applied mathematics

issn: 1443-5756

and used it to obtain an upper bound for the absolute value of the Čebyšev functional in the case where  $f', g', \varphi' \in L_{\infty}[a, b]$ . This bound can be stated as:

$$(1.8) |T_{\varphi}(w, f, g)| \leq \frac{1}{\varphi^{2}(1)} ||f'||_{\infty} ||g'||_{\infty} ||\varphi'||_{\infty} \int_{a}^{b} w(x) H^{2}(x) dx,$$

where  $H(x) := \int_a^b |P_{w,\varphi}(x,t)| dt$ . The inequality (1.8) provides a generalisation of a result obtained by Pachpatte in [18].

The main aim of this paper is to obtain some weighted inequalities of the Ostrowski type by providing various upper bounds for the deviation of  $f\left(x\right)$ ,  $x\in\left[a,b\right]$ , from the integral mean

$$\frac{1}{\varphi(1)} \int_{a}^{b} w(t) \varphi'\left(\int_{a}^{t} w(s) ds\right) f(t) dt,$$

when f is absolutely continuous, of bounded variation or Lipschitzian on the interval [a, b]. Some particular cases of interest are also given.



Weighted Ostrowski Inequality
N.S. Barnett and S.S. Dragomir

vol. 8, iss. 4, art. 96, 2007

Title Page

Contents

**>>** 

44

4

Page 5 of 21

Go Back

Full Screen

Close

# journal of inequalities in pure and applied mathematics

issn: 1443-5756

## **Ostrowski Type Inequalities**

In order to state some Ostrowski type inequalities, we consider the Lebesgue norms

$$||g||_{[\alpha,\beta],\infty} := ess \sup_{t \in [\alpha,\beta]} |g(t)|$$

and

$$\|g\|_{[\alpha,\beta],\ell} := \left[ \int_{\alpha}^{\beta} |g(t)|^{\ell} dt \right]^{\frac{1}{\ell}}, \quad \ell \in [1,\infty);$$

provided that the integral and the supremum are finite.

**Theorem 2.1.** Let  $\varphi:[0,1]\to\mathbb{R}$  be continuous on [0,1], differentiable on (0,1)with the property that  $\varphi(0) = 0$  and  $\varphi(1) \neq 0$ . If  $w : [a, b] \to \mathbb{R}_+$  is a probability density function, then for any  $f:[a,b]\to\mathbb{R}$  an absolutely continuous function, we have

$$(2.1) \quad \left| f\left(x\right) - \frac{1}{\varphi\left(1\right)} \int_{a}^{b} w\left(t\right) \varphi'\left(\int_{a}^{t} w\left(s\right) ds\right) f\left(t\right) dt \right|$$

$$\leq \int_{a}^{x} \left| \varphi\left(\int_{a}^{t} w\left(s\right) ds\right) \right| \left| f'\left(t\right) \right| dt + \int_{x}^{b} \left| \varphi\left(\int_{a}^{t} w\left(s\right) ds\right) - \varphi\left(1\right) \right| \left| f'\left(t\right) \right| dt$$

for any  $x \in [a, b]$ .

$$H_{1}(x) := \int_{a}^{x} \left| \varphi \left( \int_{a}^{t} w(s) ds \right) \right| \left| f'(t) \right| dt$$

and

$$H_{2}(x) := \int_{x}^{b} \left| \varphi \left( \int_{a}^{t} w(s) ds \right) - \varphi(1) \right| \left| f'(t) \right| dt,$$



Weighted Ostrowski Inequality

N.S. Barnett and S.S. Dragomir

vol. 8, iss. 4, art. 96, 2007

Title Page

Contents

44

**>>** 

Page 6 of 21

Go Back

Full Screen

Close

#### journal of inequalities in pure and applied mathematics

issn: 1443-5756

then

(2.2) 
$$H_{1}(x) \leq \begin{cases} \|\varphi\left(\int_{a}^{\cdot} w(s) \, ds\right)\|_{[a,x],\infty} \|f'\|_{[a,x],1}; \\ \|\varphi\left(\int_{a}^{\cdot} w(s) \, ds\right)\|_{[a,x],p} \|f'\|_{[a,x],q} & \text{if } p > 1, \frac{1}{p} + \frac{1}{q} = 1 \\ & \text{and } f' \in L_{q}[a,x]; \\ \|\varphi\left(\int_{a}^{\cdot} w(s) \, ds\right)\|_{[a,x],1} \|f'\|_{[a,x],\infty} & \text{if } f' \in L_{\infty}[a,x]; \end{cases}$$

and

for any  $x \in [a, b]$ .

*Proof.* Follows from the identity (1.1) on observing that

(2.4) 
$$\left| f\left( x \right) - \frac{1}{\varphi\left( 1 \right)} \int_{a}^{b} w\left( t \right) \varphi' \left( \int_{a}^{t} w\left( s \right) ds \right) f\left( t \right) dt \right|$$



Weighted Ostrowski Inequality N.S. Barnett and S.S. Dragomir

vol. 8, iss. 4, art. 96, 2007

Title Page

Contents

**>>** 

Page 7 of 21

Go Back

Full Screen

Close

journal of inequalities in pure and applied mathematics

issn: 1443-5756

$$= \left| \int_{a}^{x} \varphi \left( \int_{a}^{t} w(s) \, ds \right) f'(t) \, dt + \int_{x}^{b} \left[ \varphi \left( \int_{a}^{t} w(s) \, ds \right) - \varphi(1) \right] f'(t) \, dt \right|$$

$$\leq \left| \int_{a}^{x} \varphi \left( \int_{a}^{t} w(s) \, ds \right) f'(t) \, dt \right| + \left| \int_{x}^{b} \left[ \varphi \left( \int_{a}^{t} w(s) \, ds \right) - \varphi(1) \right] f'(t) \, dt \right|$$

$$\leq \int_{a}^{x} \left| \varphi \left( \int_{a}^{t} w(s) \, ds \right) \right| \left| f'(t) \right| \, dt + \int_{x}^{b} \left| \varphi \left( \int_{a}^{t} w(s) \, ds \right) - \varphi(1) \right| \left| f'(t) \right| \, dt$$

for any  $x \in [a, b]$ , and the first part of (2.1) is proved.

The bounds from (2.2) and (2.3) follow by the Hölder inequality.

*Remark* 1. It is obvious that, the above theorem provides 9 possible upper bounds for the absolute value of the deviation of f(x) from the integral mean,

$$\frac{1}{\varphi(1)} \int_{a}^{b} w(t) \varphi'\left(\int_{a}^{t} w(s) ds\right) f(t) dt$$

although they are not stated explicitly.

The above result, which provides an Ostrowski type inequality for the absolutely continuous function f, can be extended to the larger class of functions of bounded variation as follows:

**Theorem 2.2.** Let  $\varphi$  and w be as in Theorem 2.1. If w is continuous on [a,b] and  $f:[a,b] \to \mathbb{R}$  is a function of bounded variation on [a,b], then:

(2.5) 
$$\left| f\left( x \right) - \frac{1}{\varphi\left( 1 \right)} \int_{a}^{b} w\left( t \right) \varphi'\left( \int_{a}^{t} w\left( s \right) ds \right) f\left( t \right) dt \right|$$



Weighted Ostrowski Inequality
N.S. Barnett and S.S. Dragomir
vol. 8, iss. 4, art. 96, 2007

Go Back
Full Screen

Close

# journal of inequalities in pure and applied mathematics

issn: 1443-5756

$$\leq \frac{1}{\varphi(1)} \left[ \sup_{t \in [a,x]} \left| \varphi\left( \int_{a}^{t} w(s) \, ds \right) \right| \cdot \bigvee_{a}^{x} (f) \right.$$

$$\left. + \sup_{t \in [x,b]} \left| \varphi\left( \int_{a}^{t} w(s) \, ds \right) - \varphi(1) \right| \cdot \bigvee_{x}^{b} (f) \right]$$

$$\leq \frac{1}{\varphi(1)} \cdot \max \left\{ \sup_{t \in [a,x]} \left| \varphi\left( \int_{a}^{t} w(s) \, ds \right) \right|,$$

$$\sup_{t \in [x,b]} \left| \varphi\left( \int_{a}^{t} w(s) \, ds \right) - \varphi(1) \right| \right\} \cdot \bigvee_{a}^{b} (f),$$

where  $\bigvee_{a}^{b}(f)$  denotes the total variation of f on [a,b].

*Proof.* We recall that, if  $p: [\alpha, \beta] \to \mathbb{R}$  is continuous on  $[\alpha, \beta]$  and  $v: [\alpha, \beta] \to \mathbb{R}$  is of bounded variation, then the Riemann-Stieltjes integral  $\int_{\alpha}^{\beta} p(t) \, dv(t)$  exists and

(2.6) 
$$\left| \int_{\alpha}^{\beta} p(t) \, dv(t) \right| \leq \sup_{t \in [\alpha, \beta]} |p(t)| \bigvee_{\alpha}^{\beta} (v).$$

Since the functions  $\varphi\left(\int_a^\cdot w\left(s\right)ds\right)$  and  $\varphi\left(\int_a^\cdot w\left(s\right)ds\right)-\varphi\left(1\right)$  are continuous on [a,x] and [x,b], respectively, the Riemann-Stieltjes integrals

$$\int_{a}^{x}\varphi\left(\int_{a}^{t}w\left(s\right)ds\right)df\left(t\right)\quad\text{ and }\quad\int_{x}^{b}\left[\varphi\left(\int_{a}^{t}w\left(s\right)ds\right)-\varphi\left(1\right)\right]df\left(t\right)$$

exist and

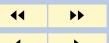
$$\left| \int_{a}^{x} \varphi \left( \int_{a}^{t} w(s) \, ds \right) df(t) \right| \leq \sup_{t \in [a,x]} \left| \varphi \left( \int_{a}^{t} w(s) \, ds \right) \right| \cdot \bigvee_{a}^{x} (f),$$



Weighted Ostrowski Inequality N.S. Barnett and S.S. Dragomir vol. 8, iss. 4, art. 96, 2007

Title Page

Contents



Page 9 of 21

Go Back

Full Screen

Close

# journal of inequalities in pure and applied mathematics

issn: 1443-5756

while

(2.8) 
$$\left| \int_{x}^{b} \left[ \varphi \left( \int_{a}^{t} w(s) \, ds \right) - \varphi \left( 1 \right) \right] df(t) \right| \\ \leq \sup_{t \in [x,b]} \left| \varphi \left( \int_{a}^{t} w(s) \, ds \right) - \varphi \left( 1 \right) \right| \cdot \bigvee_{x}^{b} (f).$$

Integrating by parts in the Riemann-Stieltjes integral, we have

(2.9) 
$$\int_{a}^{x} \varphi\left(\int_{a}^{t} w(s) ds\right) df(t)$$

$$= f(t) \varphi\left(\int_{a}^{t} w(s) ds\right) \Big|_{a}^{x} - \int_{a}^{x} f(t) d\left[\varphi\left(\int_{a}^{t} w(s) ds\right)\right]$$

$$= f(x) \varphi\left(\int_{a}^{x} w(s) ds\right) - \int_{a}^{x} w(t) \varphi'\left(\int_{a}^{t} w(s) ds\right) f(t) dt$$

and

(2.10) 
$$\int_{x}^{b} \left[ \varphi \left( \int_{a}^{t} w(s) \, ds \right) - \varphi(1) \right] df(t)$$

$$= \left[ \varphi \left( \int_{a}^{t} w(s) \, ds \right) - \varphi(1) \right] f(t) \Big|_{x}^{b}$$

$$- \int_{x}^{b} f(t) \, d \left[ \varphi \left( \int_{a}^{t} w(s) \, ds \right) - \varphi(1) \right]$$

$$= - \left[ \varphi \left( \int_{a}^{t} w(s) \, ds \right) - \varphi(1) \right] f(x)$$

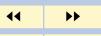


Weighted Ostrowski Inequality

N.S. Barnett and S.S. Dragomir vol. 8, iss. 4, art. 96, 2007

Title Page

Contents



Page 10 of 21

Go Back

Full Screen

Close

journal of inequalities in pure and applied mathematics

issn: 1443-5756

$$-\int_{x}^{b} w(t) \varphi'\left(\int_{a}^{t} w(s) ds\right) f(t) dt.$$

If we add (2.9) and (2.10) we deduce the following identity of the Montgomery type for the Riemann-Stieltjes integral which is of interest in itself:

$$(2.11) \quad f(x) = \frac{1}{\varphi(1)} \int_{a}^{b} w(t) \varphi'\left(\int_{a}^{t} w(s) ds\right) f(t) dt + \frac{1}{\varphi(1)} \int_{a}^{x} \varphi\left(\int_{a}^{t} w(s) ds\right) df(t) + \frac{1}{\varphi(1)} \int_{x}^{b} \left[\varphi\left(\int_{a}^{t} w(s) ds\right) - \varphi(1)\right] df(t),$$

for any  $x \in [a, b]$ .

Now, by (2.11) and (2.7) - (2.8) we obtain the estimate:

$$\begin{split} \left| f\left(x\right) - \frac{1}{\varphi\left(1\right)} \int_{a}^{b} w\left(t\right) \varphi'\left(\int_{a}^{t} w\left(s\right) ds\right) f\left(t\right) dt \right| \\ &\leq \frac{1}{\varphi\left(1\right)} \left| \int_{a}^{x} \varphi\left(\int_{a}^{t} w\left(s\right) ds\right) df\left(t\right) \right| + \frac{1}{\varphi\left(1\right)} \left| \int_{x}^{b} \left[ \varphi\left(\int_{a}^{t} w\left(s\right) ds\right) - \varphi\left(1\right) \right] df\left(t\right) \right| \\ &\leq \frac{1}{\varphi\left(1\right)} \cdot \sup_{t \in [a,x]} \left| \varphi\left(\int_{a}^{t} w\left(s\right) ds\right) \right| \cdot \bigvee_{a}^{x} \left(f\right) \\ &\qquad + \frac{1}{\varphi\left(1\right)} \cdot \sup_{t \in [x,b]} \left| \varphi\left(\int_{a}^{t} w\left(s\right) ds\right) - \varphi\left(1\right) \right| \cdot \bigvee_{x}^{b} \left(f\right), \qquad x \in [a,b] \end{split}$$

which provides the first inequality in (2.5).

The last part of (2.5) is obvious.



Weighted Ostrowski Inequality
N.S. Barnett and S.S. Dragomir

vol. 8, iss. 4, art. 96, 2007

Title Page

Contents

44 >>

Page 11 of 21

Go Back

Full Screen
Close

journal of inequalities in pure and applied mathematics

issn: 1443-5756

The following particular case is of interest for applications.

**Corollary 2.3.** Assume that  $f, \varphi, w$  are as in Theorem 2.2. In addition, if  $\varphi$  is monotonic nondecreasing on [0,1], then

$$(2.12) \qquad \left| f(x) - \frac{1}{\varphi(1)} \int_{a}^{b} w(t) \varphi' \left( \int_{a}^{t} w(s) \, ds \right) f(t) \, dt \right|$$

$$\leq \frac{\varphi\left( \int_{a}^{x} w(s) \, ds \right)}{\varphi(1)} \cdot \bigvee_{a}^{x} (f) + \left[ 1 - \frac{\varphi\left( \int_{a}^{x} w(s) \, ds \right)}{\varphi(1)} \right] \cdot \bigvee_{x}^{b} (f)$$

$$\leq \left[ \frac{1}{2} + \left| \frac{\varphi\left( \int_{a}^{x} w(s) \, ds \right)}{\varphi(1)} - \frac{1}{2} \right| \right] \bigvee_{a}^{b} (f) .$$

*Proof.* Follows by Theorem 2.2 on observing that, if  $\varphi$  is monotonic nondecreasing on [a,b], then:

$$\sup_{t\in\left[a,x\right]}\left|\varphi\left(\int_{a}^{t}w\left(s\right)ds\right)\right|=\sup_{t\in\left[a,x\right]}\varphi\left(\int_{a}^{t}w\left(s\right)ds\right)=\varphi\left(\int_{a}^{x}w\left(s\right)ds\right)$$

and

$$\begin{split} \sup_{t \in [x,b]} \left| \varphi \left( \int_{a}^{t} w \left( s \right) ds \right) - \varphi \left( 1 \right) \right| &= \sup_{t \in [x,b]} \left[ \varphi \left( 1 \right) - \varphi \left( \int_{a}^{t} w \left( s \right) ds \right) \right] \\ &= \varphi \left( 1 \right) - \inf_{t \in [x,b]} \varphi \left( \int_{a}^{t} w \left( s \right) ds \right) \\ &= \varphi \left( 1 \right) - \varphi \left( \int_{a}^{x} w \left( s \right) ds \right). \end{split}$$



Weighted Ostrowski Inequality

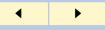
N.S. Barnett and S.S. Dragomir

vol. 8, iss. 4, art. 96, 2007

Title Page

Contents





Page 12 of 21

Go Back

Full Screen

Close

journal of inequalities in pure and applied mathematics

issn: 1443-5756

**Corollary 2.4.** With the assumptions of Theorem 2.2 and if  $K := \sup_{t \in (0,1)} |\varphi'(t)| < \infty$ , then we have the bounds:

$$(2.13) \quad \left| f\left(x\right) - \frac{1}{\varphi\left(1\right)} \int_{a}^{b} w\left(t\right) \varphi'\left(\int_{a}^{t} w\left(s\right) ds\right) f\left(t\right) dt \right| \\ \leq \frac{1}{\varphi\left(1\right)} \cdot K \left[ \sup_{t \in [a,x]} \left| \int_{a}^{t} w\left(s\right) ds \right| \cdot \bigvee_{a}^{x} \left(f\right) + \sup_{t \in [x,b]} \left| \int_{t}^{b} w\left(s\right) ds \right| \cdot \bigvee_{x}^{b} \left(f\right) \right] \\ \leq \frac{K}{\varphi\left(1\right)} \max \left\{ \sup_{t \in [a,x]} \left| \int_{a}^{t} w\left(s\right) ds \right|, \sup_{t \in [x,b]} \left| \int_{t}^{b} w\left(s\right) ds \right| \right\} \bigvee_{a}^{b} \left(f\right).$$

*Remark* 2. If  $w(s) \ge 0$  for  $s \in [a, b]$ , then from (2.13) we get

$$(2.14) \qquad \left| f\left(x\right) - \frac{1}{\varphi\left(1\right)} \int_{a}^{b} w\left(t\right) \varphi'\left(\int_{a}^{t} w\left(s\right) ds\right) f\left(t\right) dt \right|$$

$$\leq \frac{K}{\varphi\left(1\right)} \left[ \int_{a}^{x} w\left(s\right) ds \cdot \bigvee_{a}^{x} \left(f\right) + \int_{x}^{b} w\left(s\right) ds \cdot \bigvee_{x}^{b} \left(f\right) \right]$$

$$\leq \frac{K}{\varphi\left(1\right)} \left[ \frac{1}{2} \int_{a}^{b} w\left(s\right) ds + \frac{1}{2} \left| \int_{a}^{x} w\left(s\right) ds - \int_{x}^{b} w\left(s\right) ds \right| \right] \cdot \bigvee_{a}^{b} \left(f\right).$$

The following result, that provides an Ostrowski type inequality for L-Lipschitzian functions, can be stated as well.

**Theorem 2.5.** Let  $\varphi$  and w be as in Theorem 2.1. If w is continuous on [a,b] and  $f:[a,b] \to \mathbb{R}$  is an  $L_1$ -Lipschitzian function on [a,x] and  $L_2$ -Lipschitzian on



Weighted Ostrowski Inequality
N.S. Barnett and S.S. Dragomir
vol. 8, iss. 4, art. 96, 2007

Title Page

Contents





Page 13 of 21

Go Back

Full Screen

Close

journal of inequalities in pure and applied mathematics

issn: 1443-5756

$$[x,b]$$
, with  $x \in [a,b]$ , then

$$(2.15) \qquad \left| f(x) - \frac{1}{\varphi(1)} \int_{a}^{b} w(t) \varphi' \left( \int_{a}^{t} w(s) ds \right) f(t) dt \right|$$

$$\leq \frac{1}{\varphi(1)} \left[ L_{1} \cdot \int_{a}^{x} \left| \varphi \left( \int_{a}^{t} w(s) ds \right) \right| dt$$

$$+ L_{2} \cdot \int_{x}^{b} \left| \varphi \left( \int_{a}^{t} w(s) ds \right) - \varphi(1) \right| dt \right]$$

$$\leq \max \left\{ L_{1}, L_{2} \right\} \cdot \frac{1}{\varphi(1)} \left[ \int_{a}^{x} \left| \varphi \left( \int_{a}^{t} w(s) ds \right) - \varphi(1) \right| dt \right]$$

$$+ \int_{x}^{b} \left| \varphi \left( \int_{a}^{t} w(s) ds \right) - \varphi(1) \right| dt \right].$$

*Proof.* We recall that, if  $p: [\alpha, \beta] \to \mathbb{R}$  is L-Lipschitzian and v is Riemann integrable, then the Riemann-Stieltjes integral  $\int_{\alpha}^{\beta} f(t) du(t)$  exists and

(2.16) 
$$\left| \int_{\alpha}^{\beta} p(t) \, dv(t) \right| \le L \int_{\alpha}^{\beta} |p(t)| \, dt.$$

Now, if we apply the above property to the integrals

$$\int_{a}^{x}\varphi\left(\int_{a}^{t}w\left(s\right)ds\right)df\left(t\right)\quad\text{ and }\quad\int_{\alpha}^{b}\left[\varphi\left(\int_{a}^{t}w\left(t\right)ds\right)-\varphi\left(1\right)\right]df\left(t\right),$$

then we can state that

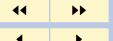
(2.17) 
$$\left| \int_{a}^{x} \varphi \left( \int_{a}^{t} w(s) \, ds \right) df(t) \right| \leq L_{1} \cdot \int_{a}^{x} \left| \varphi \left( \int_{a}^{t} w(s) \, ds \right) \right| dt$$



Weighted Ostrowski Inequality N.S. Barnett and S.S. Dragomir vol. 8, iss. 4, art. 96, 2007

Title Page

Contents



Page 14 of 21

Go Back

Full Screen

Close

# journal of inequalities in pure and applied mathematics

issn: 1443-5756

and

(2.18) 
$$\left| \int_{x}^{b} \left[ \varphi \left( \int_{a}^{t} w(s) \, ds \right) - \varphi(1) \right] df(t) \right| \\ \leq L_{2} \cdot \int_{x}^{b} \left| \varphi \left( \int_{a}^{t} w(s) \, ds \right) - \varphi(1) \right| dt.$$

By making use of the identity (2.11), by (2.17) and (2.18) we deduce the first part of (2.15).

The last part is obvious.

The following particular case is of interest as well.

**Corollary 2.6.** With the assumptions of Theorem 2.5 and if  $K := \sup_{t \in (0,1)} |\varphi'(t)| < \infty$ , then

$$(2.19) \qquad \left| f\left(x\right) - \frac{1}{\varphi\left(1\right)} \int_{a}^{b} w\left(t\right) \varphi'\left(\int_{a}^{t} w\left(s\right) ds\right) f\left(t\right) dt \right|$$

$$\leq \frac{K}{\varphi\left(1\right)} \left[ L_{1} \cdot \int_{a}^{x} \left| \int_{a}^{t} w\left(s\right) ds \right| dt + L_{2} \cdot \int_{x}^{b} \left| \int_{t}^{b} w\left(s\right) ds \right| dt \right]$$

$$\leq \frac{K}{\varphi\left(1\right)} \max \left\{ L_{1}, L_{2} \right\} \left[ \int_{a}^{x} \left| \int_{a}^{t} w\left(s\right) ds \right| dt + \int_{x}^{b} \left| \int_{t}^{b} w\left(s\right) ds \right| dt \right] .$$

Remark 3. If  $w:[a,b]\to\mathbb{R}$  is a nonnegative weight, then  $\int_a^t w\left(s\right)ds$ ,  $\int_t^b w\left(s\right)ds\geq 0$  for each  $t\in[a,b]$  and since

$$\int_{a}^{x} \left( \int_{a}^{t} w(s) ds \right) dt = \left( \int_{a}^{t} w(s) ds \right) \cdot t \Big|_{a}^{x} - \int_{a}^{x} w(t) dt$$
$$= x \int_{a}^{x} w(t) dt - \int_{a}^{x} tw(t) dt = \int_{a}^{x} (x - t) w(t) dt$$



Weighted Ostrowski Inequality
N.S. Barnett and S.S. Dragomir
vol. 8, iss. 4, art. 96, 2007

Title Page

Contents





Go Back

Full Screen

Close

journal of inequalities in pure and applied mathematics

issn: 1443-5756

and

$$\int_{x}^{b} \left( \int_{t}^{b} w(s) ds \right) dt = t \cdot \left( \int_{t}^{b} w(s) ds \right) \Big|_{x}^{b} + \int_{x}^{b} w(t) dt$$
$$= -x \int_{x}^{b} w(t) dt + \int_{x}^{b} tw(t) dt = \int_{x}^{b} (t - x) w(t) dt,$$

then we get, from (2.19), the following result:

$$(2.20) \left| f(x) - \frac{1}{\varphi(1)} \int_{a}^{b} w(t) \varphi'\left(\int_{a}^{t} w(s) ds\right) f(t) dt \right|$$

$$\leq \frac{K}{\varphi(1)} \left[ L_{1} \cdot \int_{a}^{x} (x - t) w(t) dt + L_{2} \cdot \int_{x}^{b} (t - x) w(t) dt \right]$$

$$\leq \frac{K}{\varphi(1)} \max \left\{ L_{1}, L_{2} \right\} \int_{a}^{b} |t - x| w(t) dt.$$



Weighted Ostrowski Inequality

N.S. Barnett and S.S. Dragomir

vol. 8, iss. 4, art. 96, 2007

Title Page

Contents

44 >>

**→** 

Page 16 of 21

Go Back

Full Screen

Close

journal of inequalities in pure and applied mathematics

issn: 1443-5756

### 3. Some Examples

The inequality (2.12) is a source of numerous particular inequalities that can be obtained by specifying the function  $\varphi:[0,1]\to\mathbb{R}$  which is continuous, differentiable and monotonic nondecreasing with  $\varphi(0)=0$ .

For instance, if we choose  $\varphi(t) = t^{\alpha}$ ,  $\alpha > 0$ , then we get the inequality:

$$(3.1) \qquad \left| f(x) - \alpha \int_{a}^{b} w(t) \left( \int_{a}^{t} w(s) ds \right)^{\alpha - 1} f(t) dt \right|$$

$$\leq \left( \int_{a}^{x} w(s) ds \right)^{\alpha} \cdot \bigvee_{a}^{x} (f) + \left[ 1 - \left( \int_{a}^{x} w(s) ds \right)^{\alpha} \right] \cdot \bigvee_{x}^{b} (f)$$

$$\leq \left[ \frac{1}{2} + \left| \left( \int_{a}^{x} w(s) ds \right)^{\alpha} - \frac{1}{2} \right| \right] \bigvee_{a}^{b} (f),$$

for any  $x \in [a, b]$  provided that f is of bounded variation on [a, b],  $w(s) \ge 0$  for any  $s \in [a, b]$  and the involved integrals exist.

Another simple example can be given by choosing  $\varphi(t) = \ln(t+1)$ . In this situation, we obtain the inequality:

$$(3.2) \qquad \left| f\left(x\right) - \frac{1}{\ln 2} \int_{a}^{b} \left[ \frac{w\left(t\right)}{\int_{a}^{t} w\left(s\right) ds + 1} \right] f\left(t\right) dt \right|$$

$$\leq \frac{\ln\left(\int_{a}^{x} w\left(s\right) ds + 1\right)}{\ln 2} \cdot \bigvee_{a}^{x} \left(f\right) + \left[ 1 - \frac{\ln\left(\int_{a}^{x} w\left(s\right) ds + 1\right)}{\ln 2} \right] \cdot \bigvee_{x}^{b} \left(f\right)$$

$$\leq \left[ \frac{1}{2} + \left| \frac{\ln\left(\int_{a}^{x} w\left(s\right) ds + 1\right)}{\ln 2} - \frac{1}{2} \right| \right] \cdot \bigvee_{a}^{b} \left(f\right),$$



Weighted Ostrowski Inequality

N.S. Barnett and S.S. Dragomir

vol. 8, iss. 4, art. 96, 2007

Title Page

Contents

44 >>>

**→** 

Page 17 of 21

Go Back

Full Screen

Close

## journal of inequalities in pure and applied mathematics

issn: 1443-5756

for any  $x \in [a, b]$  provided that f is of bounded variation on [a, b],  $w(s) \ge 0$  for any  $s \in [a, b]$  and the involved integrals exist.

Finally, by choosing the function  $\varphi(t) = \exp(t) - 1$ , we obtain, from the inequality (2.12), the following result as well:

$$\left| f(x) - \frac{1}{e-1} \int_{a}^{b} w(t) \exp\left(\int_{a}^{t} w(s) ds\right) f(t) dt \right|$$

$$\leq \frac{\exp\left(\int_{a}^{x} w(s) ds\right) - 1}{e-1} \cdot \bigvee_{a}^{x} (f) + \frac{e - \exp\left(\int_{a}^{x} w(s) ds\right)}{e-1} \cdot \bigvee_{x}^{b} (f)$$

$$\leq \left[ \frac{1}{2} + \left| \frac{\exp\left(\int_{a}^{x} w(s) ds\right) - 1}{e-1} - \frac{1}{2} \right| \right] \cdot \bigvee_{a}^{b} (f),$$

for any  $x \in [a, b]$ , provided f is of bounded variation on [a, b] and the involved integrals exist.



Weighted Ostrowski Inequality

N.S. Barnett and S.S. Dragomir vol. 8, iss. 4, art. 96, 2007

Title Page

Contents





Page 18 of 21

Go Back

Full Screen

Close

journal of inequalities in pure and applied mathematics

issn: 1443-5756

#### References

- [1] A. AGLIĆ ALJINOVIĆ AND J. PEČARIĆ, On some Ostrowski type inequalities via Montgomery identity and Taylor's formula, *Tamkang J. Math.*, **36**(3) (2005), 199–218.
- [2] A. AGLIĆ ALJINOVIĆ, J. PEČARIĆ AND A. VUKELIĆ, On some Ostrowski type inequalities via Montgomery identity and Taylor's formula. II, *Tamkang J. Math.*, **36**(4) (2005), 279–301.
- [3] G.A. ANASTASSIOU, Ostrowski type inequalities, *Proc. Amer. Math. Soc.*, **123**(12) (1995), 3775–3781.
- [4] N. S. BARNETT, C. BUŞE, P. CERONE AND S.S. DRAGOMIR, Ostrowski's inequality for vector-valued functions and applications, *Comput. Math. Appl.*, **44**(5-6) (2002), 559–572.
- [5] K. BOUKERRIOUA AND A. GUEZANE-LAKOUD, On generalisation of Čebyšev type inequality, *J. Ineq. Pure and Appl. Math.*, **8**(2) (2007), Art. 55. [ON-LINE http://jipam.vu.edu.au/article.php?sid=865].
- [6] C. BUŞE, S.S. DRAGOMIR AND A. SOFO, Ostrowski's inequality for vector-valued functions of bounded semivariation and applications, *New Zealand J. Math.*, **31**(2) (2002), 137–152.
- [7] J. de la CAL AND J. CÁRCAMO, A general Ostrowski-type inequality, *Statist. Probab. Lett.*, **72**(2) (2005), 145–152.
- [8] P. CERONE, On relationships between Ostrowski, trapezoidal and Chebychev identities and inequalities, *Soochow J. Math.*, **28**(3) (2002), 311–328.



Weighted Ostrowski Inequality
N.S. Barnett and S.S. Dragomir

vol. 8, iss. 4, art. 96, 2007

Title Page
Contents

44 >>>

Page 19 of 21

Go Back

Full Screen

Close

journal of inequalities in pure and applied mathematics

issn: 1443-5756

- [9] P. CERONE, A new Ostrowski type inequality involving integral means over end intervals, *Tamkang J. Math.*, **33**(2) (2002), 109–118.
- [10] P. CERONE, Approximate multidimensional integration through dimension reduction via the Ostrowski functional, *Nonlinear Funct. Anal. Appl.*, **8**(3) (2003), 313–333.
- [11] S.S. DRAGOMIR, A refinement of Ostrowski's inequality for absolutely continuous functions and applications, *Acta Math. Vietnam.*, **27**(2) (2002), 203–217.
- [12] S.S. DRAGOMIR, Ostrowski type inequalities for isotonic linear functionals. *J. Inequal. Pure Appl. Math.*, **3**(5) (2002), Art. 68. [ONLINE: http://jipam.vu.edu.au/article.php?sid=220].
- [13] S.S. DRAGOMIR, A weighted Ostrowski type inequality for functions with values in Hilbert spaces and applications, *J. Korean Math. Soc.*, **40**(2) (2003), 207–224.
- [14] S.S. DRAGOMIR, An Ostrowski like inequality for convex functions and applications, *Rev. Mat. Complut.*, **16**(2) (2003), 373–382.
- [15] S.S. DRAGOMIR AND Th. M. RASSIAS (Eds.), *Ostrowski Type Inequalities and Applications in Numerical Integration*, Kluwer Academic Publishers, Dordrecht, 2002.
- [16] A. FLOREA AND P.C. NICULESCU, A note on Ostrowski's inequality, J. Inequal. Appl., 8(5) (2005), 459–468.
- [17] D.S. MITRINOVIĆ, J. PEČARIĆ AND A.M. FINK, *Inequalities Involving Functions and their Integrals and Derivatives*, Kluwer Academic Publishers, Dordrecht, 1991.



Weighted Ostrowski Inequality
N.S. Barnett and S.S. Dragomir
vol. 8, iss. 4, art. 96, 2007

journal of inequalities in pure and applied mathematics

Full Screen

Close

issn: 1443-5756

- [18] B.G. PACHPATTE, On Čebyšev-Grüss type inequalities via Pečarić extensions of the Montgomery identity, *J. Ineq. Pure and Appl. Math.*, **7**(1) (2007), Art. 11. [ONLINE http://jipam.vu.edu.au/article.php?sid=624].
- [19] B.G. PACHPATTE, New Ostrowski type inequalities for mappings whose derivatives belong to  $L_p$  spaces. *Demonstratio Math.*, **37**(2) (2004), 293–298.
- [20] B.G. PACHPATTE, On a new generalisation of Ostrowski's inequality. *J. Inequal. Pure Appl. Math.*, **5**(2) (2004), Art. 36. [ONLINE http://jipam.vu.edu.au/article.php?sid=378].
- [21] J. PEČARIĆ, On the Čebyšev inequality, *Bull. Şti. Tehn. Inst. Politech. "Traian Vuia"*, *Timişoara* (Romania), (25)(39)(1) (1980), 5–9.
- [22] J. ROUMELIOTIS, Improved weighted Ostrowski-Grüss type inequalities. *Inequality Theory and Applications*. Vol. 3, 153–160, Nova Sci. Publ., Hauppauge, NY, 2003.



Weighted Ostrowski Inequality N.S. Barnett and S.S. Dragomir vol. 8, iss. 4, art. 96, 2007

journal of inequalities in pure and applied mathematics

Close

issn: 1443-5756